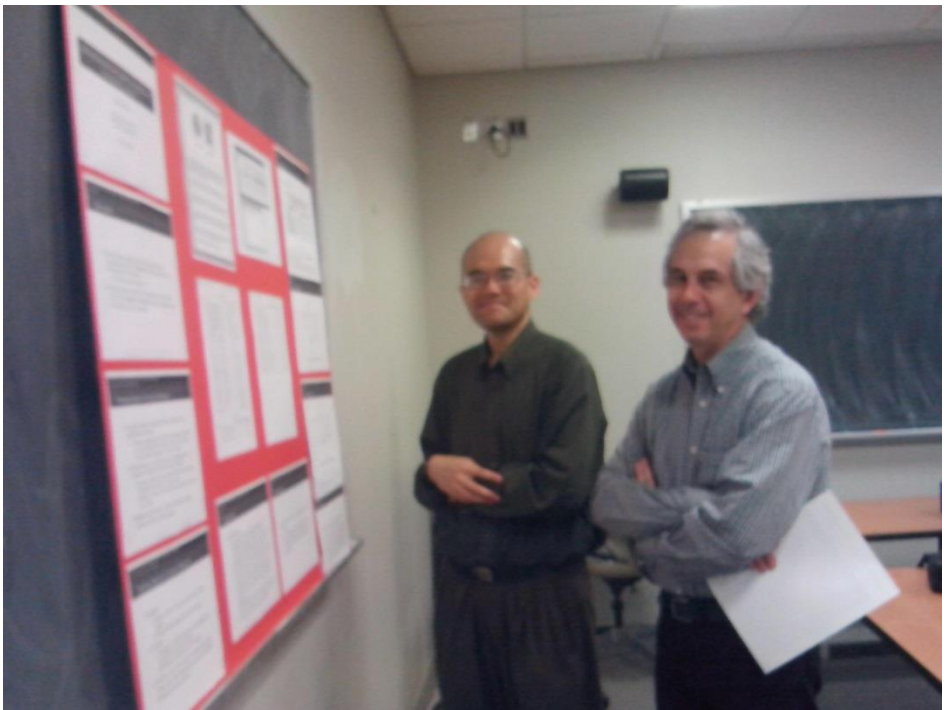


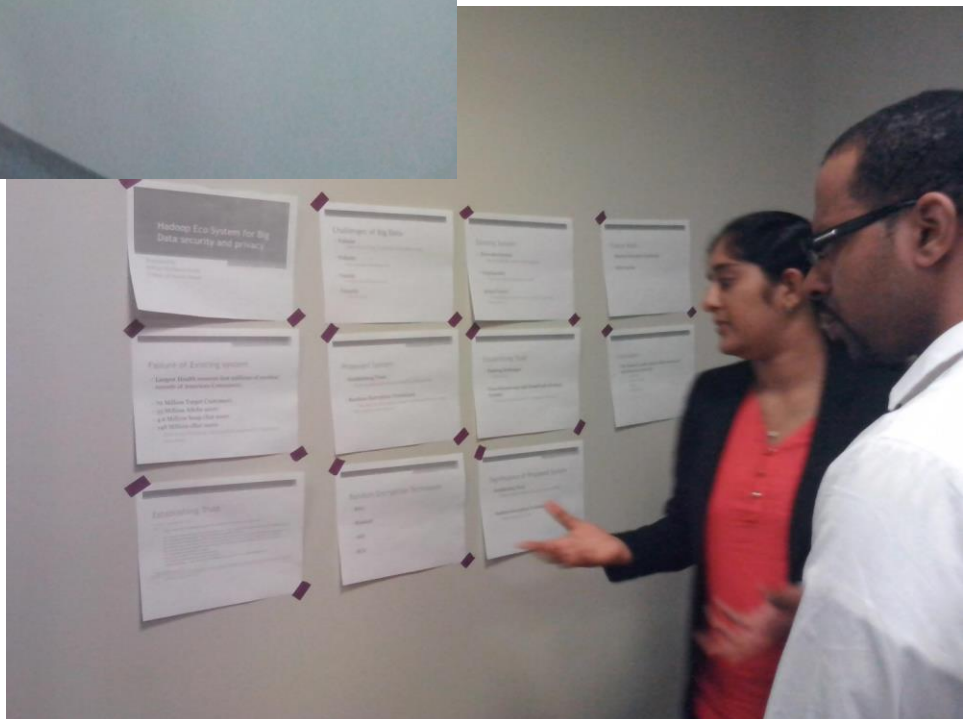
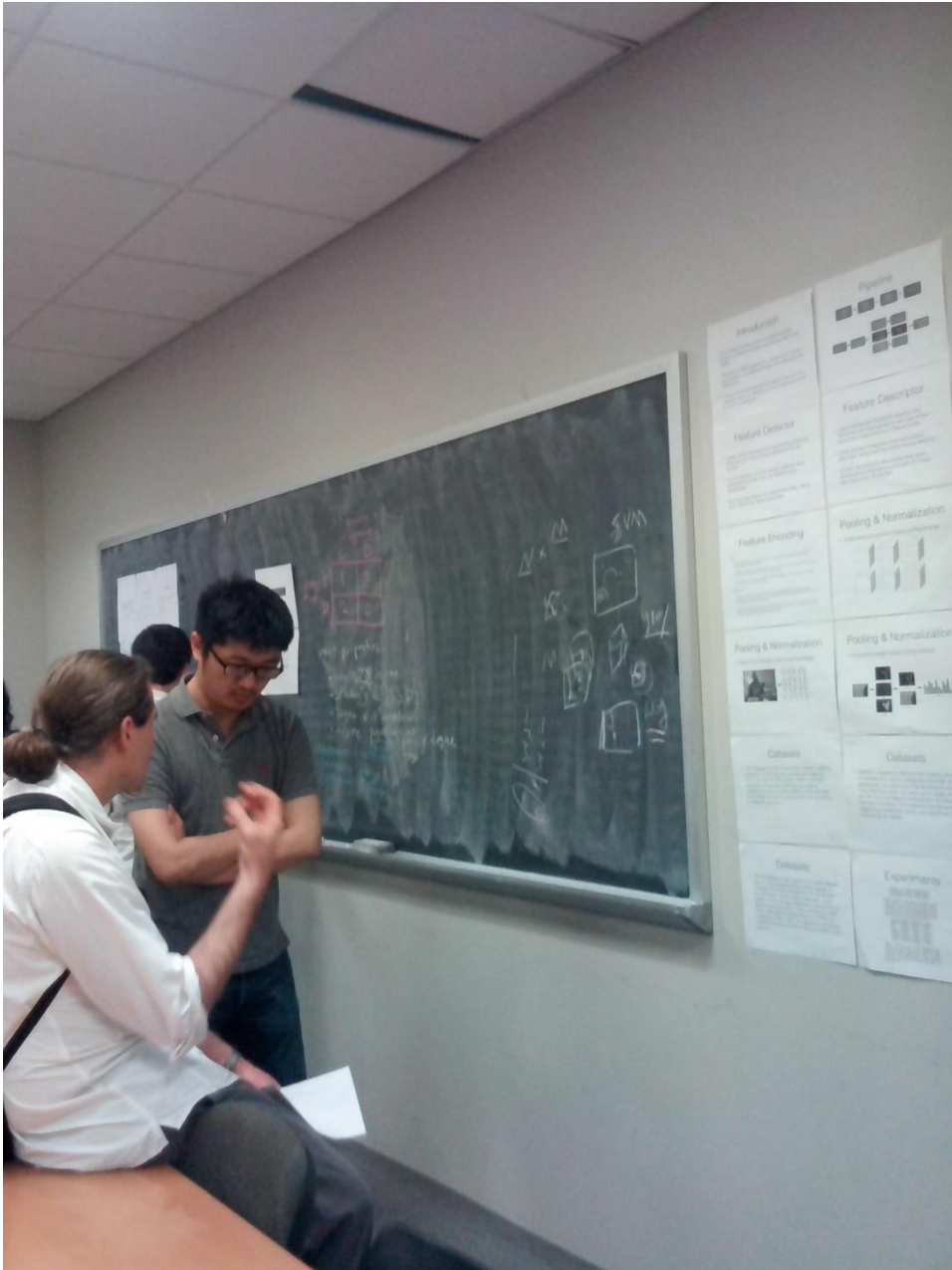
Big Data Analytics: Poster Presentation Day

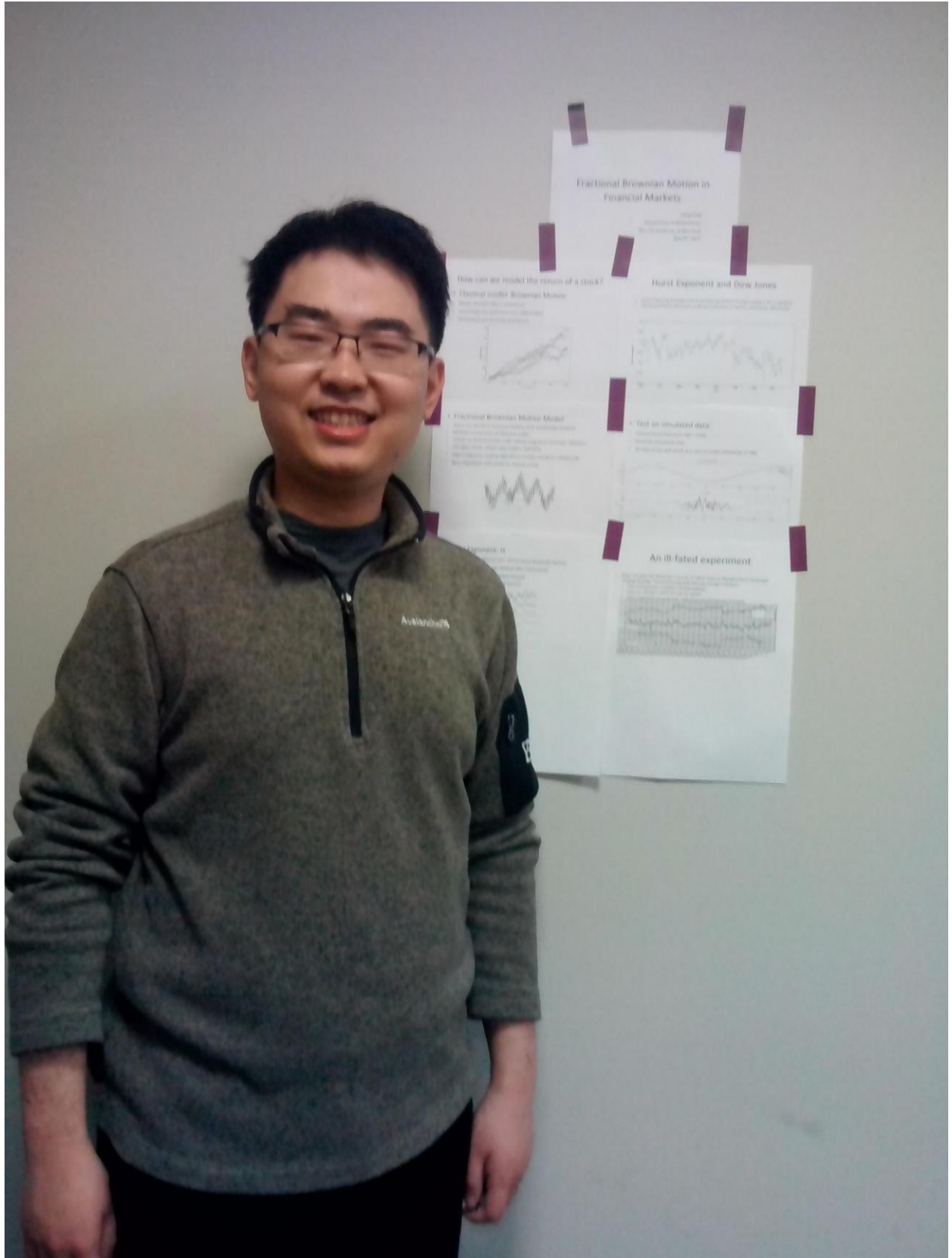
Spring 2015





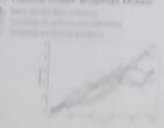




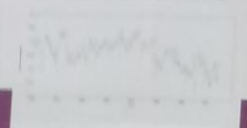


Fractional Brownian Motion in Financial Markets

How can we model the return of a stock?



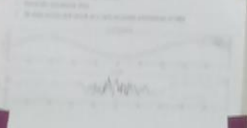
Hurst Exponent and Dow Jones



Fractional Brownian Motion Model



Test on simulated data



An ill-fated experiment

